



DIPARTIMENTO DI SCIENZE STATISTICHE
"PAOLO FORTUNATI"

Statistics Seminars 2020

giovedì 11 giugno alle ore 14.00

Modalità telematica, mediante sistema di videoconferenza su piattaforma Microsoft Teams

“Statistics of extremes: The challenge of more data”

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Abstract

The statistical analysis of extreme data is important for various disciplines, including hydrology, insurance, finance, engineering and environmental sciences. Over the last decade, improvements of storage capacity and computational power have allowed the creation of large datasets recording observations at ultra-high frequencies. This abundance of information offers new opportunities to study the behavior of extremes, but it also proposes new challenges for statisticians. After reviewing the main results from extreme value theory, the talks will present some recent advances in the statistical modeling of univariate extremes.

L'Organizzatore
Prof. Mario Mazzocchi

Il Direttore
Prof. Angela Montanari

La S.V. è invitata